

Columbus Portfolio Range

Fund Fact Sheet

CRF Money Market

August 2019

Launch date
June 2008

Fund size
R 29.1 million

Fund description

Local - Fixed Interest - Money market

Portfolio description

The specialist investment managers selected for this portfolio may invest in money-market instruments and cash. Money-market instruments are liquid financial instruments that basically simulate cash, but often give a higher return. The managers are given specific mandates aimed at providing an investment return above the average of money-market portfolios, while maintaining a high degree of liquidity and capital preservation. They may only be exposed to institutions with an A1 (F1) credit rating or better.

Risk Profile

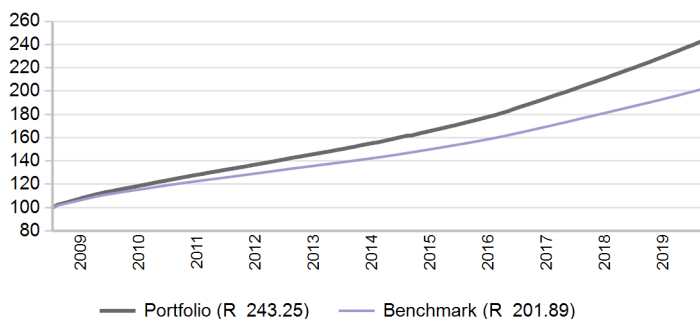
very low medium very high

Capital 
Probability of a capital loss or negative return in any 12-month period

Inflation 
Long-term expected return ahead of inflation

Range 
Expected range of returns around the benchmark in any 12-month period

Value of R 100 invested since inception



Manager weightings

Manager	Weight
Taquanta	34.3%
Prescient	34.1%
OMIGSA	31.6%
Total	100.0%

Risk stats over 3 Years

	Portfolio	Benchmark
Annualised standard deviation	0.2%	0.1%
Sharpe ratio	13.8	-0.1
Maximum drawdown	0.0%	0.0%
Positive months	100.0%	100.0%

Benchmark allocation

Local asset class	Benchmark	Allocation
Cash	STeFI Call Deposit Index	100.0%
Total		100.0%

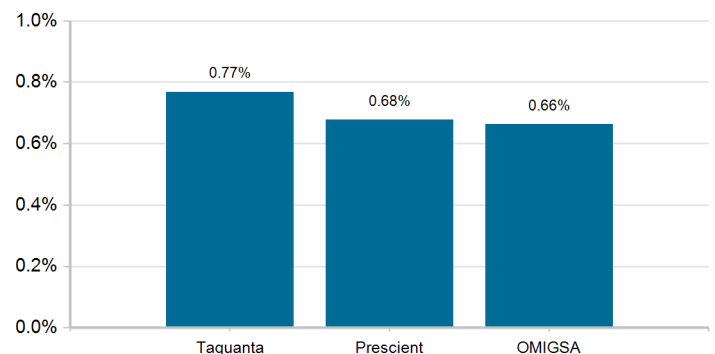
Market summary

	1 Month	3 Months	1 Year	3 Years
FTSE/JSE All Share	-2.44%	-0.20%	-2.58%	4.68%
FTSE/JSE SWIX	-2.50%	-1.69%	-4.71%	2.21%
FTSE/JSE Capped SWIX ALSI	-2.70%	-3.02%	-7.19%	0.54%
FTSE/JSE SA Property	-3.57%	-2.63%	-5.52%	-3.26%
All Bond Index	0.98%	2.51%	11.19%	9.79%
STeFI Composite index	0.60%	1.80%	7.34%	7.42%
MSCI AC World	4.55%	8.79%	3.27%	10.29%
FTSE WGBI	9.95%	9.04%	12.30%	2.90%

Portfolio returns

	Portfolio	Benchmark
1 Month	0.70%	0.52%
3 Months	2.12%	1.62%
YTD	5.80%	4.40%
1 Year	8.83%	6.63%
3 Years	8.83%	6.74%
5 Years	8.47%	6.49%
10 Years	7.71%	5.96%
Since Inception	8.22%	6.44%

Underlying returns (1 month to August 2019)



Effective asset allocation exposure

Local	100.0%
Bonds	25.7%
Cash	74.3%
0 - 3 Months	14.0%
3 - 6 Months	12.5%
6 - 12 Months	14.1%
1 - 3 Years	26.8%
> 3 Years	6.9%

Top 10 local fixed interest issuers

Issuer	%
STANDARD BANK GROUP LTD	23.6%
FIRSTRAND BANK LIMITED	23.2%
ABSA GROUP LIMITED	16.5%
NEDBANK GROUP LTD	15.1%
INVESTEC BANK LIMITED	4.1%
LAND AND AGRICULTURAL BANK OF SOUTH AFRICA	2.9%
SOUTH AFRICAN NATIONAL ROADS AGENCY LIMITED	2.7%
MERCEDES-BENZ SOUTH AFRICA (PTY) LTD	1.7%
DEVELOPMENT BANK OF SOUTHERN AFRICA	1.0%
INDUSTRIAL DEVELOPMENT CORPORATION OF SOUTH AFRICA	0.9%
% of total portfolio	91.7%

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Notes

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- All holdings information is based on latest available data.
- There may be differences in totals due to rounding.